



FIG. 1A

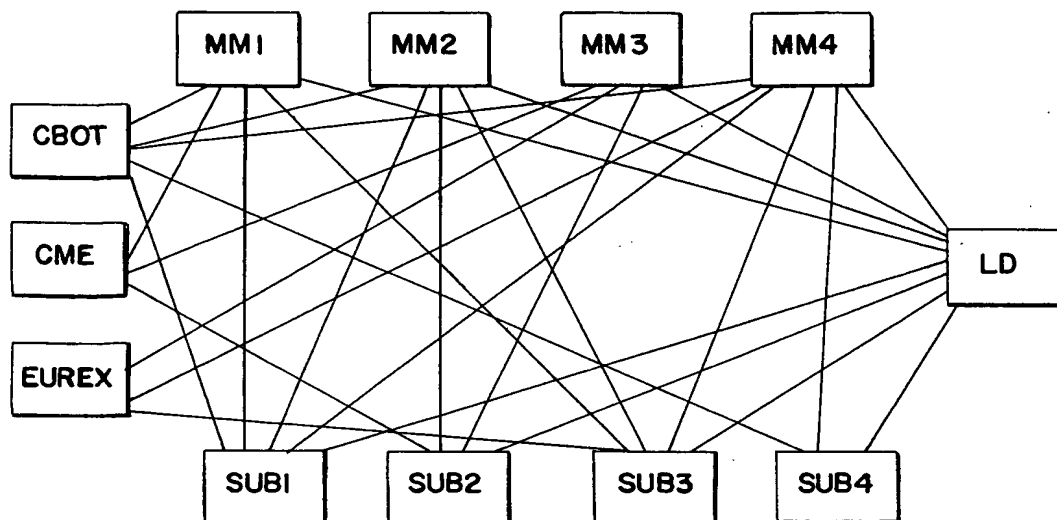


FIG. 1B

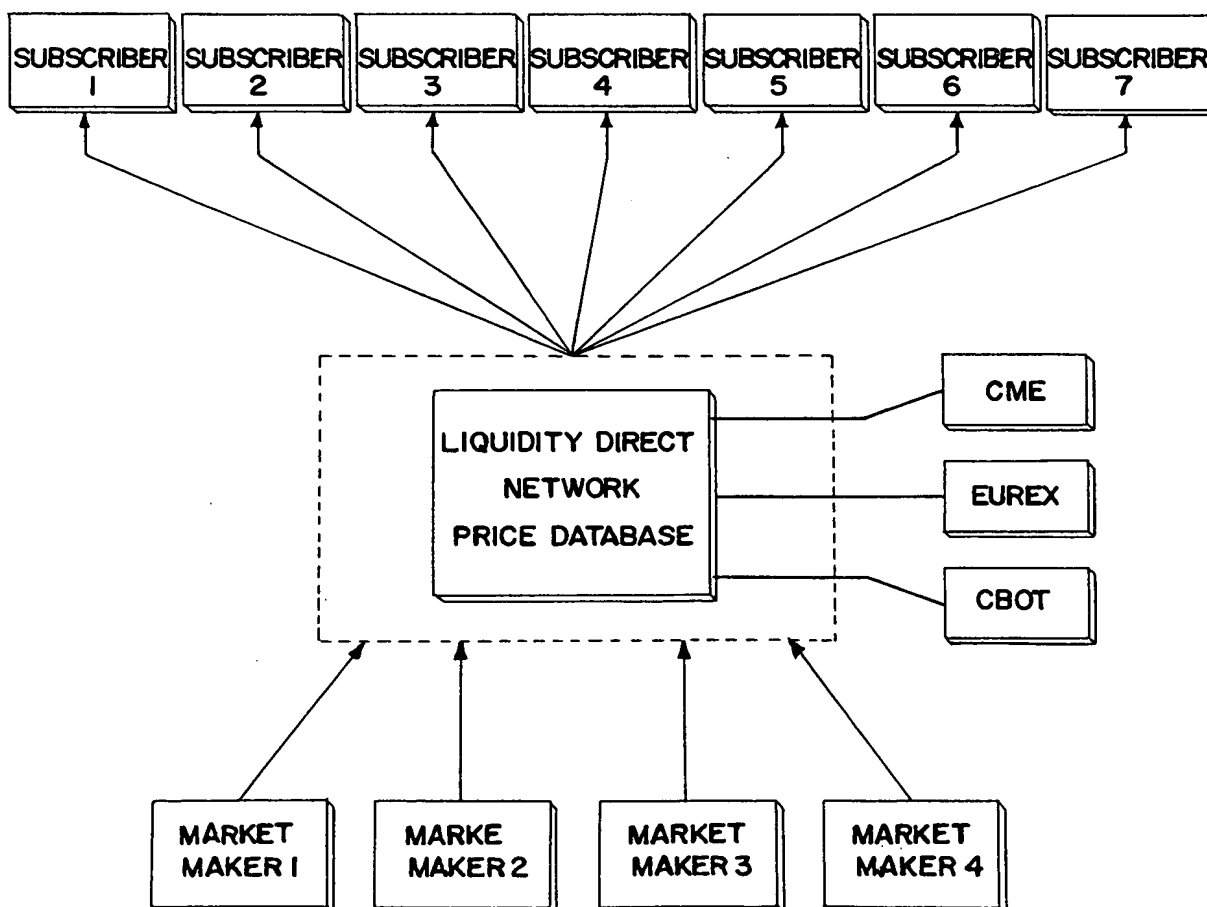


FIG. 2A

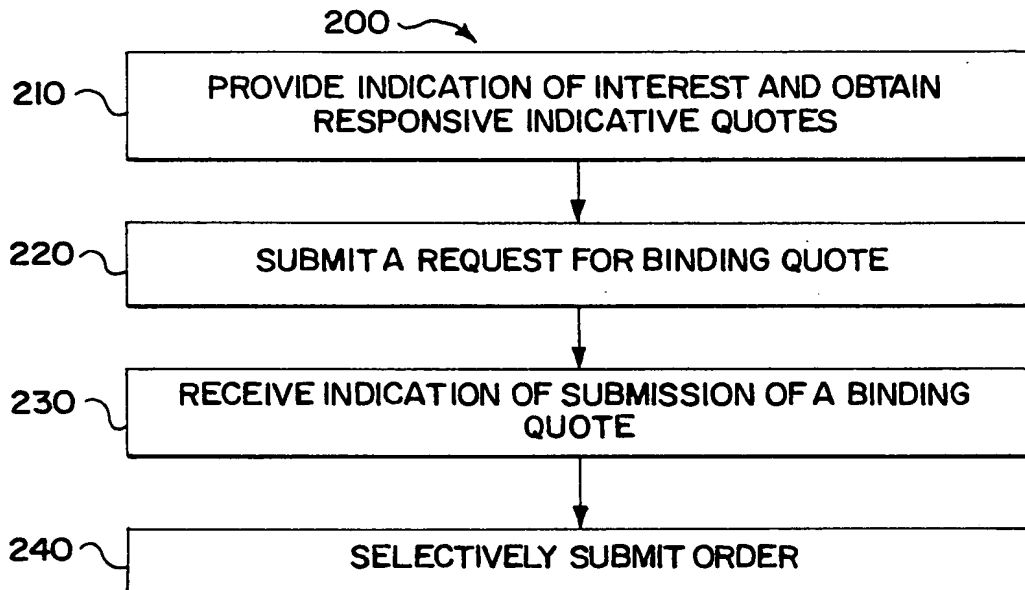


FIG. 2B

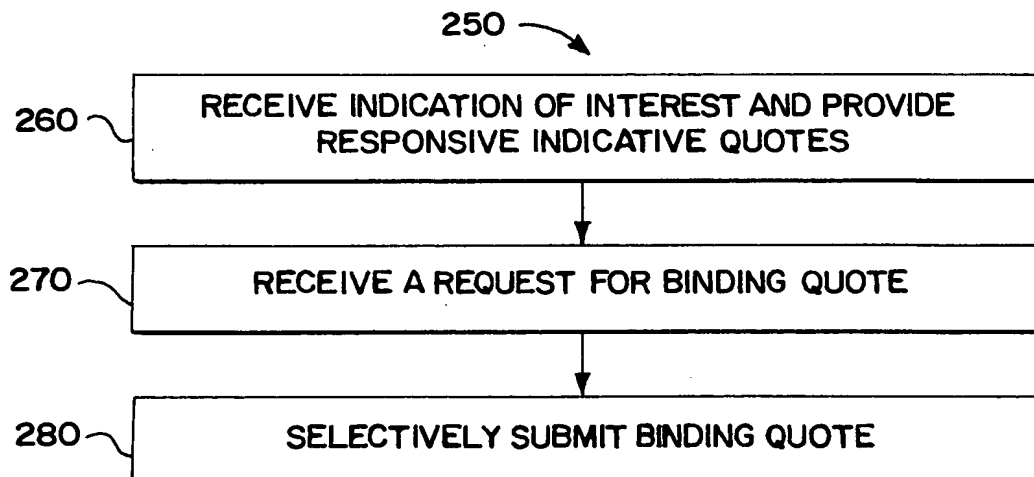


FIG. 3A

L LDe-RFQ-TESTTRD02-SIMULATION

FILE TOOLS VIEW HELP

CUSTOMER ACCTS | PREFERENCES | ORDER

QUANTITY

PRICE

30 YEAR | 30 YR SPREADS | 10 YEAR | 10 YR SPREADS | 5 YEAR | 5 YR SPREADS | FUTURE LEVELS | SPREADS | OUTRIGHTS | MORE OUTRIGHTS

	CONTRACT	BID	BEST IND. BID	BEST IND. ASK	ASK	LAST
	30YR TREASURY DEC03 FUTURE	226@107.03			342@107.04	114@107.04
<input type="checkbox"/> e-RFQ	30YR TREASURY DEC03 106 CALL		250@2.46	250@2.50		
<input type="checkbox"/> e-RFQ	30YR TREASURY DEC03 106 STRADDLE		450@0.54	450@0.58		
<input type="checkbox"/> e-RFQ	30YR TREASURY DEC03 107 CALL		375@1.41	375@1.44		
<input type="checkbox"/> e-RFQ	30YR TREASURY DEC03 107 STRADDLE		400@1.12	275@1.14		
<input type="checkbox"/> e-RFQ	30YR TREASURY DEC03 108 CALL		500@2.08	500@2.11		
<input type="checkbox"/> e-RFQ	30YR TREASURY DEC03 108-110 CALL SPREAD		200@3.53	200@3.55		
<input type="checkbox"/> e-RFQ	30YR TREASURY DEC03 109 CALL		200@3.62	200@4.01		
<input type="checkbox"/> e-RFQ	30YR TREASURY DEC03 111 STRADDLE		200@4.17	200@4.19		
<input type="checkbox"/> e-RFQ	30YR TREASURY DEC03 110 CALL		200@4.50	200@4.52		

CROSS REQUEST

CONTRACT

BID

BEST IND. BID

BEST IND. ASK

ASK

LAST

e-RFQ HISTORY

e-RFQ BUTTON

BINDING BIDS IN e-CBOT BOOK

LIQUIDITY DIRECT INDICATIVE BID

BINDING OFFERS IN e-CBOT BOOK

LIQUIDITY DIRECT INDICATIVE ASK

TRADE HISTORY

NUM

READY

CONTRACT SELECTION

CONTRACT SELECTION

SHOW ALL CONTRACTS

CONTRACT

30YR TREASURY-ZB

30YR TREASURY OPTION-OZB

10YR TREASURY-ZN

10YR TREASURY OPTION-OZN

30-YEAR

CONTRACT LIST

30YR TREASURY-JAN04 99 CALL

30YR TREASURY-JAN04 100 CALL

30YR TREASURY-JAN04 101 CALL

30YR TREASURY-JAN04 102 CALL

30YR TREASURY-JAN04 103 CALL

30YR TREASURY-JAN04 104 CALL

30YR TREASURY-JAN04 105 CALL

30YR TREASURY-JAN04 106 CALL

30YR TREASURY-JAN04 107 CALL

30YR TREASURY-JAN04 108 CALL

30YR TREASURY-JAN04 109 CALL

30YR TREASURY-JAN04 110 CALL

30YR TREASURY-JAN04 111 CALL

30YR TREASURY-JAN04 112 CALL

30YR TREASURY-JAN04 113 CALL

30YR TREASURY-JAN04 114 CALL

30YR TREASURY-JAN04 115 CALL

30YR TREASURY-JAN04 116 CALL

30YR TREASURY-JAN04 117 CALL

30YR TREASURY-JAN04 118 CALL

30YR TREASURY-JAN04 119 CALL

30YR TREASURY-JAN04 120 CALL

30YR TREASURY-JAN04 121 CALL

30YR TREASURY-JAN04 122 CALL

30YR TREASURY-JAN04 123 CALL

MONTH

CONTRACT TYPE

OPTION TYPE

ADD

REMOVE

TAB LIST

30YR TREASURY-DEC03 FUTURE

30YR TREASURY-DEC03 107 CALL

30YR TREASURY-DEC03 108 CALL

30YR TREASURY-DEC03 109 CALL

30YR TREASURY-DEC03 110 CALL

30YR TREASURY-DEC03 111 CALL

30YR TREASURY-DEC03 109 STRADDLE

30YR TREASURY-DEC03 110 STRADDLE

30YR TREASURY-DEC03 111 STRADDLE

30YR TREASURY-DEC03 112 STRADDLE

UP

DOWN

CLEAR TAB LIST

SAVE

CANCEL

FIG. 3C

L SUBSCRIBER-RFQ-OZFNIC1045						X	
RFQ							
SYMBOL	CBT BID	LD BID	LD ASK	CBT ASK	LAST	CHANGE	
OZFNIC1045		0.03 4.58%	0.04 4.90%				
	800		800				
O BUY				O SELL O BUY\SELL			
100	50	25	QTY	100	+25	+50	+100
SEND				CLOSE			

FIG. 3D

SELL 30YR TREASURY-DECO3 I08 CALL-11/03/2003 04:37:13 PM								- X	
CONTRACT	BID	BEST IND. BID	BEST IND. ASK	ASK	LAST				
30YR TREASURY	350@2.08	500@2.08	500@2.11	350@2.11					
DECO3 I08 CALL									
BUY/SELL		QUANTITY		PRICE		ORDER TYPE		ACCOUNT	
		50 100 200		2.08		LIMIT		97406	
		350							
		500 1000 2000		LOAD BID		LOAD ASK			
								EXECUTE SELL	
								CLOSE	

FIG. 3E

SELL 30YR TREASURY-DECO3 I11 STRADDLE-11/03/2003 04:27:23								- X	
CONTRACT	BID	BEST IND. BID	BEST IND. ASK	ASK	LAST				
30YR TREASURY	450@4.17	450@4.17	450@4.17	450@4.17					
DECO3 I11 STRADDLE									
BUY/SELL		QUANTITY		PRICE		ORDER TYPE		ACCOUNT	
		50 100 200		4.19		LIMIT		97406	
		450							
		500 1000 2000		LOAD BID		LOAD ASK			
								EXECUTE SELL	
								CLOSE	

L SHEETS-NEALTRD

OPTION

FUTURE

PUT SLOPE(%)

CALL SLOPE(%)

STRIKE

PRICE

PUT 1

PUT 2

ATM VAL

CALL 1

CALL 2

FUTURES:

DATE:

DAYS LEFT:

INTEREST RATE:

DISPLAY QUANTITY

MIN: MAX:

MAX DELTA:

MAX VEGA:

BID/ASK SPREAD

NARROW:

WIDE:

DATE: FUTURE BID: FUTURE ASK:

☐ NARROW ☐ WIDE

MIN STRIKE MAX STRIKE MIN VOL MAX VOL

RESET GRAPH SCALE

MIN STRIKE MAX STRIKE MIN VOL MAX VOL

STRIKE	102.00	103.00	104.00	105.00	106.00	107.00	108.00	109.00	110.00	111.00	112.00
FITTED VOL	16.35%	15.95%	15.59%	15.27%	14.99%	14.76%	14.58%	14.46%	14.40%	14.40%	14.46%
MANUAL VOL											
CALL-ASK	5.23	4.33	3.48	3.02	2.26	1.55	1.25	1.02	0.47	0.34	0.24
FV	5.201	4.310	3.453	2.638	2.232	1.521	1.227	0.631	0.449	0.313	0.215
BID	5.18	4.28	3.43	2.61	2.21	1.50	1.20	0.61	0.42	0.29	0.19
QTY	125	125	150	150	175	200	250	300	400	500	500
PUT-ASK	0.33	0.44	0.58	1.12	1.36	2.01	2.35	3.11	3.57	4.44	5.34
FV	0.304	0.412	0.554	1.099	1.333	1.621	2.326	3.090	3.547	4.411	5.312
BID	0.28	0.39	0.53	1.07	1.31	1.60	2.30	3.06	3.52	4.39	5.29
QTY	500	475	375	300	250	200	175	150	125	125	125

PROFILE NAME:

FUTURE PRICE RANGE HIGH LOW

SAVE PROFILE

VOLATILITY RANGE HIGH LOW INCREMENT

FIG.4A



FIG. 4C

L E-FUTURE-PAT

FUTURE

ZNZI

0.0

105.210

CALCULATE BID

105.210

CALCULATE ASK

106.315

A/C/E BID

107.000

A/C/E ASK

FUTURE

ZNUJ

0.0

105.210

CALCULATE BID

105.210

CALCULATE ASK

105.210

A/C/E BID

104.295

A/C/E ASK

104.300

REFRESH BID AND ASK

L LDE-RFQ-TESTMMO2-SIMULATION

L LDe-RFQ-TESTMM02-SIMULATION

FILE TOOLS VIEW HELP

CUSTOMER ACCTS | PREFERENCES | ORDER OVERVIEW | CONTRACT SELECTION

30 YEAR | 30 YR SPREADS | 10 YEAR | 10 YR SPREADS | 5 YEAR | 5 YR SPREADS | FUTURE LEVELS | STRADDLES | CUSTOMER

CONTRACT	BID	OWN IND.	BID	BEST IND.	BID	BEST IND.	ASK	OWN IND.	ASK	LAST
30YR TREASURY DEC03 FUTURE	226@107.03						342@107.04			114@107.04
e-RFQ DEC03 107 CALL		300@2.51	250@2.46	250@2.50	300@2.51					
e-RFQ DEC03 108 CALL	350@2.08	350@2.08	500@2.08	500@2.11	350@2.11		350@2.11			
e-RFQ DEC03 109 CALL		375@1.41	375@1.41	375@1.44	375@1.44					
e-RFQ DEC03 110 CALL		400@1.12	400@1.12	275@1.14	400@1.16					
e-RFQ DEC03 111 CALL		450@0.54	450@0.54	450@0.58	450@0.58					
e-RFQ DEC03 109 STRADDLE		200@3.51	200@3.53	200@3.55	200@3.55					
e-RFQ DEC03 110 STRADDLE		200@3.60	200@3.62	200@4.01	200@4.02					
e-RFQ DEC03 111 STRADDLE		200@4.17	200@4.17	200@4.19	200@4.19					
e-RFQ DEC03 112 STRADDLE		200@4.49	200@4.50	200@4.52	200@4.52					

CROSS REQUEST

e-RFQ HISTORY

CONTRACT	BID	OWN IND.	BID	BEST IND.	BID	BEST IND.	ASK	OWN IND.	ASK	LAST
30YR TREASURY DEC03 108 CALL	350@2.08	350@2.08	500@2.08	500@2.11	350@2.11		350@2.11			

TRADE HISTORY

NUM

READY

FIG. 5B

505 501 503 504 502 505

QUOTE-30YR TREASURY-DECO3108CALL-11/03/2003 03:56:11PM

CONTRACT	BID	OWN IND.	BID	BEST IND.	ASK	OWN IND.	ASK	LAST
30YR TREASURY DECO3108CALL	350 @ 2.08		500 @ 2.08	500 @ 2.11	350 @ 2.11			

506 509 510 507 508

ACCOUNT 97046
 ORDER TYPE LIMIT
 ACT MI

☒ BID ☐ WIDEN ☐ TIGHTEN ☒ ASK

PRICE 2.08 QTY 350

UP DOWN

PRICE 2.11 QTY 350

SEND CLOSE

QTY. INCREMENT
☒ 50
☐ 100
☐ 250

FIG. 5C

QUOTE-30YR TREASURY-DECO3111STRADDLE-11/03/2003 03:56:11PM

CONTRACT	BID	OWN IND.	BID	BEST IND.	ASK	OWN IND.	ASK	LAST
30YR TREASURY DECO3111STRADDLE	200 @ 4.17		200 @ 4.17	200 @ 4.19	200 @ 4.19			

ACCOUNT 97046
 ORDER TYPE LIMIT
 ACT MI

☒ BID ☐ WIDEN ☐ TIGHTEN ☒ ASK

PRICE 4.17 QTY 200

UP DOWN

PRICE 4.19 QTY 200

SEND CLOSE

QTY. INCREMENT
☒ 50
☐ 100
☐ 250

FIG. 6A

LD6-RFQ-TESTTRD02-SIMULATION

FILE TOOLS VIEW HELP

CUSTOMER ACCTS | PREFERENCES | ORDER OVERVIEW | CONTRACT SELECTION

LIST1

LIST2

LIST3

LIST4

LIST5

LIST6

LIST7

LIST8

LIST9

LIST10

CONTRACT	BID	BEST IND. BID	BEST IND. ASK	ASK	LAST
30YR TREASURY DECO3 FUTURE	226 @ 107.03			342 @ 107.04	114 @ 107.04
e-RFQ 30YR TREASURY DECO3 106 CALL		250 @ 2.46	250 @ 2.50		
e-RFQ 30YR TREASURY DECO3 106 STRADDLE		450 @ 0.54	450 @ 0.58		
e-RFQ 30YR TREASURY DECO3 107 CALL		375 @ 1.39	375 @ 1.44		
e-RFQ 30YR TREASURY DECO3 107 STRADDLE		400 @ 1.12	275 @ 1.15		
e-RFQ 30YR TREASURY DECO3 108 CALL		500 @ 2.08	500 @ 2.11		
e-RFQ 30YR TREASURY DECO3 108-110 CALL SPREAD		200 @ 3.51	200 @ 3.55		
e-RFQ 30YR TREASURY DECO3 109 CALL		200 @ 3.60	200 @ 4.01		
e-RFQ 30YR TREASURY DECO3 109 STRADDLE		200 @ 4.17	200 @ 4.21		
e-RFQ 30YR TREASURY DECO3 110 CALL		200 @ 4.48	200 @ 4.52		

ORDER: BUY-30YR TREASURY-DECO3 108 CALL-7 EXECUTED, 0 WORKING, 0 CANCELLED-TIME: 11/03/2003 04:27:23PM

CROSS REQUEST

CONTRACT

BID

BEST IND. BID

BEST IND. ASK

ASK

LAST

e-RFQ 30YR TREASURY DECO3 108 CALL	250 @ 2.09	500 @ 2.08	500 @ 2.11	243 @ 2.11	7 @ 2.11
--	------------	------------	------------	------------	----------

600

602

TRADE HISTORY

NUM

READY

FIG. 6B

L LDe-RFQ-TESTTRD02-SIMULATION											
FILE TOOLS VIEW HELP											
604											
CUSTOMER ACCTS PREFERENCES ORDER OVERVIEW CONTRACT SELECTION											
LIST1	LIST2	LIST3	LIST4	LIST5	LIST6	LIST7	LIST8	LIST9	LIST10		
CONTRACT 30YR TREASURY DEC03 FUTURE											
SELL 30YR TREASURY-DEC03 108 CALL-11/03/2003 04:37:13 PM											
e-RFQ 30YR TREASURY DEC03 106 CALL											
e-RFQ 30YR TREASURY DEC03 106 STRA											
e-RFQ 30YR TREASURY DEC03 107 CALL											
e-RFQ 30YR TREASURY DEC03 107 STRA											
e-RFQ 30YR TREASURY DEC03 108 CALL											
e-RFQ 30YR TREASURY DEC03 108-110 CALL SPREAD											
e-RFQ 30YR TREASURY DEC03 109 CALL											
e-RFQ 30YR TREASURY DEC03 109 STRADDLE											
e-RFQ 30YR TREASURY DEC03 110 CALL											
ORDER: BUY-30YR TREASURY-DEC03 108 CALL-7 EXECUTED, 0 WORKING, 0 CANCELLED-TIME: 11/03/2003 04:27:23 PM											
CROSS REQUEST											
e-RFQ HISTORY											
CONTRACT											
30YR TREASURY											
DEC03 108 CALL											
250 @ 2.09											
500 @ 2.08											
500 @ 2.11											
243 @ 2.11											
7 @ 2.11											
600											
TRADE HISTORY											
READY											

BUY/SELL

QUANTITY

50 100 200 350 500 1000 2000

PRICE

2.08

ORDER TYPE ACCOUNT

LIMIT

97406

EXECUTE SELL

LOAD BID

LOAD BID

CLOSE

FIG. 7

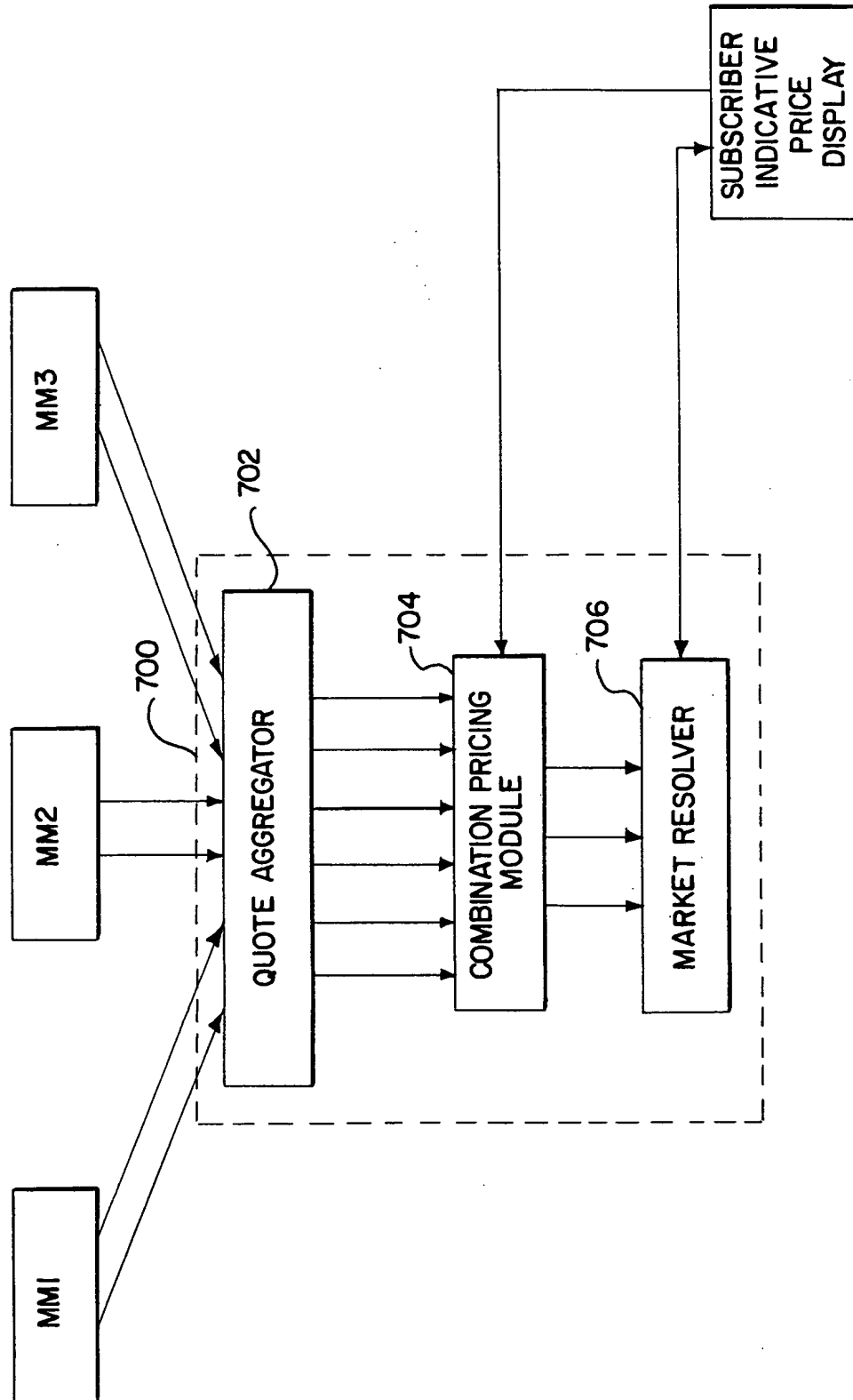



FIG. 8A

L MARKET MAKER 3.0-USERNAME-XYZ



10YR TREASURY-DEC03 ☐ -- EMPTY-- ☐
 10YR TREASURY-JAN03 ☐ -- EMPTY-- ☐
 10YR TREASURY-MAR03 ☐ -- EMPTY-- ☐
 30YR TREASURY-DEC03 ☐ -- EMPTY-- ☐
 --EMPTY-- ☐ --EMPTY-- ☐

10YR TREASURY DEC03
 10YR TREASURY JAN04
 10YR TREASURY MAR04
 10YR TREASURY DEC03
 EMPTY
 EMPTY
 EMPTY
 EMP

10YR TREASURY-DEC03
 FUTURE
 LEAD
 UNDERLYING

BID
 ASK
 MID

FUTURE
 SPREAD
 LAST UPDATE
 10:32 AM 11/14/03

STRIKE	102	103	104	105	106	107	108	109	110	111	112	113
BASLINE VOL	15.96%	5.64%	5.34%	4.97%	4.54%	4.04%	3.60%	3.40%	3.30%	3.31%	3.43%	3.57%
INCREMENT	-	-	-	-	-	-	-	-	-	-	-	-
TWEAKED VOL	-	-	-	-	-	-	-	-	-	-	-	-
CALL ASK	5.61	5.02	4.08	3.18	2.33	1.53	1.16	0.52	0.32	0.20	0.12	0.07
CALL FV	5.588	4.811	4.060	3.162	2.307	1.506	1.138	0.502	0.307	0.179	0.101	0.055
CALL BID	5.56	4.61	4.04	3.14	2.28	1.48	1.12	0.48	0.29	0.16	0.09	0.04
CALL QTY	300	300	300	300	300	300	300	300	300	300	300	300
PUT ASK	0.08	0.12	0.19	0.29	0.43	0.63	1.27	1.63	2.44	3.31	4.23	5.19
PUT FV	0.060	0.103	0.171	0.273	0.417	0.616	1.248	1.611	2.416	3.288	4.210	5.163
PUT BID	0.04	0.09	0.15	0.26	0.40	0.60	1.23	1.59	2.39	3.26	4.19	5.14
PUT QTY	300	300	300	300	300	300	300	300	300	300	300	300

PUBLISHING

BID/ASK SPREAD

PRICE VISIBILITY
 SHOW PULL
 ALL SELECTION SELECTION ALL

L SETSKEW-USERNAME-XYZ
[-] [X]

10 YR TREASURY-DECO3

SKEW

SPREAD PARAMETERS

PUT SLOPE%

0.33%

STRIKE

0.03%

PRICE

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

FUTURE

108.05

DATE: TUE 11/04/2003

DAYS LEFT: 10

DISPLAY QUANTITY

MIN: 300

MAX: 300

MAX DELTA: 100

MAX VEGA: 500

NARROW: 1

WIDE: 3

BID/ASK SPREAD

NARROW ☐

WIDE ☐

CALCULATE

PUBLISH RANGE ☐ +/- TO

CALL SLOPE%

0.03%

PUT SLOPE%

0.33%

0.03%

STRIKE

0.03%

0.03%

PRICE

0.069

0.069

INTEREST RATE: 1.30%

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CALCULATE

PUBLISH RANGE ☐ +/- TO

L SET SKEW-USERNAME-XYZ

10 YR TREASURY - DEC03

SKEW

SPREAD PARAMETERS

SAVE SKEW

CANCEL

LOAD FROM ...

CLEAR ALL

SAVE SPREAD PARAMETERS

CANCEL

	NARROW WIDE OFFSET SIZE			NARROW WIDE OFFSET SIZE						
STRADDLE	1	3	0.25	250	CLEAR	SPREAD TYPE 16	0	0	0	CLEAR
STRANGLE	1	3	0.25	250	CLEAR	SPREAD TYPE 17	0	0	0	CLEAR
CALL VERTICAL	1	3	0.25	250	CLEAR	SPREAD TYPE 18	0	0	0	CLEAR
PUT VERTICAL	1	3	0.25	250	CLEAR	SPREAD TYPE 19	0	0	0	CLEAR
CALL CALENDAR	1	3	0.25	250	CLEAR	SPREAD TYPE 20	0	0	0	CLEAR
PUT CALENDAR	1	3	0.25	250	CLEAR	SPREAD TYPE 21	0	0	0	CLEAR
SPREAD TYPE 7	1	3	0.25	250	CLEAR	SPREAD TYPE 22	0	0	0	CLEAR
SPREAD TYPE 8	1	3	0.25	250	CLEAR	SPREAD TYPE 23	0	0	0	CLEAR
SPREAD TYPE 9	1	3	0.25	250	CLEAR	SPREAD TYPE 24	0	0	0	CLEAR
SPREAD TYPE 10	1	3	0.25	250	CLEAR	SPREAD TYPE 25	0	0	0	CLEAR
SPREAD TYPE 11	1	3	0.25	250	CLEAR	SPREAD TYPE 26	0	0	0	CLEAR
SPREAD TYPE 12	1	3	0.25	250	CLEAR	SPREAD TYPE 27	0	0	0	CLEAR
SPREAD TYPE 13	1	3	0.25	250	CLEAR	SPREAD TYPE 28	0	0	0	CLEAR
SPREAD TYPE 14	1	3	0.25	250	CLEAR	SPREAD TYPE 29	0	0	0	CLEAR
SPREAD TYPE 15	1	3	0.25	250	CLEAR	SPREAD TYPE 30	0	0	0	CLEAR

FIG. 8C